

Office of the State Treasurer
Georgia Extended Asset Pool Holdings
As of June 30, 2015

Georgia Extended Asset Pool (GEAP): The local government investment pool secondary liquidity portfolio managed as a short term bond fund comprised of state and local government funds. GEAP is managed with a variable NAV and rated AA+f by S&P. GEAP is designed for public fund investors seeking taxable income higher than money market rates and willing to accept price fluctuations. Performance objective is to meet or exceed the Bank of America Merrill Lynch 1-year U.S. Treasury Note Index.

Duration: 0.31

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
BRANCH BANKING & TRUST CO.	Collateralized Bank Account ¹	07/01/15	\$ 29,453,413	\$ 29,453,413	\$ 29,453,413	P-1	A-1
RBC CAPITAL MARKETS LLC	Term Repurchase Agreement	09/23/15	100,000,000	100,000,000	100,000,000	P-1	A-1+
FEDERAL NATIONAL MORTGAGE ASSOCIATION (FANNIE MAE)	Fixed Rate Bond	09/28/15	20,000,000	20,063,600	20,022,355	Aaa	AA+
MORGAN STANLEY & CO.	Term Repurchase Agreement	12/15/15	50,000,000	50,000,000	50,000,000	NR	A-1
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	01/21/16	10,000,000	9,995,500	10,015,208	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	02/26/16	2,000,000	1,996,300	2,001,689	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	06/24/16	10,000,000	9,985,000	10,000,049	Aaa	AA+
			\$ 221,453,413	\$ 221,493,813	\$ 221,492,714		

Notes:

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.

7/27/2015
 UNAUDITED

Schedule II